

Exhibit E

STATEMENT AS OF MARCH 31, 2024 OF THE HAYMARKET INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
.471138-AB-9	JPM CAPITAL LLC		01/01/2024	IBS PAYDOWN		103,850,952	103,850,952	103,850,952	103,850,952	0	0	0	0	0	103,850,952	0	0	0	19,864,504	12/31/2033	1.6 PL
.483000-AG-8	TAMI SECURITIZATION 1		01/01/2024	TRANSFER		24,259,837	24,259,837	24,320,807	24,320,807	0	(74)	0	(74)	0	24,320,733	0	(60,896)	(60,896)	426,664	12/31/2122	2.A
.491777-JG-6	KVUE 5.0% 22 MAR 2030 144A		03/01/2024	TRANSFER		720,969	712,000	721,830	721,830	0	(238)	0	(238)	0	720,948	0	21	21	0	03/22/2030	1.F FE
.513281-AA-2	LANEQU ACQUISITION LLC		01/01/2024	VARIOUS	0	0	0	0	0	0	0	0	0	0	0	0	0	0	187,804	05/25/2026	4.A PL
.52608W-AB-4	LBZZ 2023-2A A2 16-Oct-2028 7.090		03/15/2024	DIRECT	30,114	30,114	30,114	30,112	30,112	0	0	0	0	0	30,112	0	2	2	353	10/16/2028	2.0 FE
.531631-AA-6	LIBRESINE SENIOR LOAN		01/01/2024	IBS PAYDOWN		22,083,053	22,083,053	22,083,053	22,083,053	0	0	0	0	0	22,083,053	0	0	0	306,136	12/28/2033	2.C PL
.531631-AB-4	LIBRESINE SUB LOAN		01/01/2024	TRANSFER		8,579,750	8,579,750	8,579,750	8,579,750	0	0	0	0	0	8,579,750	0	0	0	152,504	12/31/2033	3.B PL
.554211-AA-3	MB ALMANAC SECURED		01/01/2024	TRANSFER		17,500,000	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	0	0	463,151	09/30/2024	2.B PL
.576430-AE-5	MARP 2005-2 1A1F 25-May-2035 5.794		03/25/2024	VARIOUS	320	319	319	291	291	403	(226)	0	177	0	320	0	0	0	3	05/25/2035	1.A FN
.59030U-YH-9	MLMI 2005-A5 A3 25-Jun-2035 4.405		03/01/2024	TRANSFER		938	938	932	936	0	0	0	0	0	936	0	2	2	7	06/25/2035	1.A FN
.592170-CT-4	NET 3.6% 11 JAN 2024 144A		01/11/2024	IBS PAYDOWN		100,000	100,000	99,946	99,946	0	0	0	0	0	99,946	0	6	6	1,800	01/11/2024	1.0 FE
.594916-BX-1	NSFT 2.875% 06 FEB 2024		02/06/2024	IBS PAYDOWN		550,000	550,000	549,985	551,381	0	(1,381)	0	(1,381)	0	550,000	0	0	0	7,906	02/06/2024	1.A FE
.598410-AA-5	VIP TERM LOAN		01/01/2024	MATURITY at 100.0000	10,216,359	10,126,627	10,216,359	10,216,359	10,216,359	0	0	0	0	0	10,216,359	0	0	0	532,789	09/20/2024	1.6 PL
.61748H-KA-8	MSM 2005-4 3A1 25-Aug-2035 4.610		03/01/2024	MATURITY at 100.0000	103	103	103	101	101	0	0	0	0	0	101	0	2	2	1	08/25/2035	1.A FN
.62551H-WM-2	NAA 2004-R2 A1 25-Oct-2034 6.500		03/01/2024	TRANSFER	430	431	425	425	425	0	0	0	0	0	425	0	5	5	47	10/25/2034	1.A FN
.64134G-AJ-8	NEUB 2020-38A D 20-Jan-2032 7.843	D	03/12/2024	IBS PAYDOWN	750,000	750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	27,730	01/20/2032	2.C FE
.65436H-AA-9	1974 Class A Senior		01/12/2024	IBS PAYDOWN	13,581,563	13,581,563	13,581,563	13,581,563	13,581,563	0	0	0	0	0	13,581,563	0	0	0	201,311	04/02/2029	1.F PL
.65436H-AA-1	1974-2 CLASS A SENIOR		01/01/2024	IBS PAYDOWN	21,189,579	21,189,579	21,189,579	21,189,579	21,189,579	0	0	0	0	0	21,189,579	0	0	0	407,356	06/30/2031	1.F PL
.65436H-AB-9	1974-2 CLASS B JUNIOR		01/01/2024	VARIOUS	6,775,266	6,775,266	6,775,266	6,775,266	6,775,266	0	0	0	0	0	6,775,266	0	0	0	96,770	06/30/2031	3.C PL
.67062H-AB-6	NUMES ACQUISITIONS LOAN		01/01/2024	VARIOUS	0	0	0	0	0	0	0	0	0	0	0	0	0	0	(1,131)	04/30/2024	2.B PL
.67577H-AQ-6	OCT45 2019-1A BR 15-Apr-2035 7.164	D	02/20/2024	TRANSFER	4,980,000	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(20,000)	(20,000)	129,376	04/15/2035	1.C FE
.68294H-AA-8	PERU LIGA 1 RIGHTS		01/01/2024	DIRECT	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	05/25/2049	2.B PL
.686330-AL-5	ORIX 4.05% 16 JAN 2024	D	01/16/2024	SOCIETE GENERALE	50,000	50,000	50,000	52,895	50,058	(58)	(58)	0	(58)	0	50,000	0	0	0	1,013	01/16/2024	1.6 FE
.69329H-AA-6	PODIF GOF CLO ISSUER 2022-1, LLC (CLASS X		02/23/2024	VARIOUS	40,000	40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	4,446	02/22/2035	1.C PL
.69329H-AE-8	PODIF GOF CLO ISSUER 2022-1, LLC (CLASS D		02/23/2024	MATURITY at 100.0000	45,981	45,981	45,981	45,981	45,981	0	0	0	0	0	45,981	0	0	0	10,966	02/22/2035	2.C PL
.70533H-AF-4	PHS TERM LOAN INITIAL		03/28/2024	VARIOUS	1,406	1,406	1,406	1,406	1,406	0	0	0	0	0	1,406	0	0	0	47	12/04/2025	2.B PL
.70533H-AG-2	PHS TERM LOAN ADDITIONAL		03/28/2024	VARIOUS	9,844	9,844	9,844	9,844	9,844	0	0	0	0	0	9,844	0	0	0	329	12/04/2025	2.B PL
.71355H-AA-4	PEREGRINE FINANCE LLC		01/01/2024	DIRECT	0	0	0	0	0	0	0	0	0	0	0	0	0	0	18,844	12/31/2029	2.A PL
.72433H-AA-4	PISTOSI 1 SENIOR LOAN		01/01/2024	DIRECT	10,572,576	10,572,576	10,572,576	10,572,576	10,572,576	0	0	0	0	0	10,572,576	0	0	0	870,124	12/30/2031	2.C PL
.73767H-DG-2	EXC 3.6% 15 MAR 2024		03/15/2024	DIRECT	100,000	100,000	100,000	104,642	100,000	0	0	0	0	0	100,000	0	0	0	1,800	03/15/2024	1.F FE
.74997H-AA-8	ROCKBRIDGE VI		01/05/2024	TRANSFER	130,430	130,430	130,430	130,430	130,430	0	0	0	0	0	130,430	0	0	0	88,350	11/19/2024	3.A PL
.76111H-VG-5	RPM51 2005-5A2 2A2 25-Jun-2035 5.471		03/01/2024	MATURITY at 100.0000	391	418	399	403	399	(12)	(12)	0	(12)	0	391	0	0	0	4	06/25/2035	1.A FN
.78470U-A*-1	SPFS RESIDUAL LLC CLASS B		01/01/2024	VARIOUS	33,088,671	33,088,671	33,088,671	33,088,671	33,088,671	0	0	0	0	0	33,088,671	0	0	0	187,824	10/31/2047	2.A PL
.78470U-AD-2	SPFS RESIDUAL LLC CLASS A		03/25/2024	IBS PAYDOWN	71,366,067	71,366,067	71,366,067	70,564,529	70,564,529	0	(3,394)	0	(3,394)	0	71,362,669	0	3,398	3,398	5,835	06/30/2044	1.E PL
.78483H-AB-4	SON JLLIET, LLC		03/27/2024	TRANSFER	1,615,737	1,615,737	1,615,737	1,615,737	1,615,737	0	0	0	0	0	1,615,737	0	0	0	(1,175)	04/30/2025	2.B PL
.78488H-AA-5	SPBS 2020-1 LLC		01/01/2024	VARIOUS	0	0	0	0	0	0	0	0	0	0	0	0	0	0	(61,411)	05/22/2026	1.F PL
.78491H-AA-0	SPBS 2021-1 CLASS A		01/01/2024	VARIOUS	8,548,107	8,548,107	8,548,107	8,548,107	8,548,107	0	0	0	0	0	8,548,107	0	0	0	39,323	01/15/2059	1.F PL
.78491H-AA-8	SPBS FUND 1 LLC		01/01/2024	DIRECT	3,849,824	3,849,824	3,849,824	3,849,824	3,849,824	0	0	0	0	0	3,849,824	0	0	0	181,018	06/26/2024	1.C PL
.78482H-AA-8	SON FACILITY PAC		02/19/2024	TRANSFER	76,313	76,313	76,313	76,313	76,313	0	0	0	0	0	76,313	0	0	0	(17)	07/30/2028	1.F PL
.78483H-AA-8	SPP OPPORTUNITIES SUBORDINATED DEBT		01/01/2024	TRANSFER	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	71,055	09/18/2028	3.C PL
.78487H-AA-4	SPP 11 INITIAL TERM A LOAN		01/01/2024	VARIOUS	634,593	634,593	634,593	634,593	634,593	0	0	0	0	0	634,593	0	0	0	12,252	08/31/2032	2.C PL
.78487H-AB-2	SPP 11 INITIAL TERM B LOAN		01/01/2024	TRANSFER	80,369	80,369	80,369	80,369	80,369	0	0	0	0	0	80,369	0	0	0	2,294	08/31/2032	3.C PL
.79013H-AA-3	ST JAMES LOAN		02/01/2024	VARIOUS	5,427	5,427	5,427	5,427	5,427	0	0	0	0	0	5,427	0	0	0	11	01/31/2025	1.F PL
.80362H-AA-7	SARATOGA SENIOR LOAN		02/20/2024	VARIOUS	14,932,603	14,927,205	14,927,205	14,862,745	14,862,745	0	0	0	0	0	14,927,205	5,398	5,398	2,178,287	12/31/2031	2.B PL	
.808513-AJ-1	SCW 3.55% 01 FEB 2024		02/01/2024	VARIOUS	40,000	40,000	40,132	40,000	40,000	0	0	0	0	0	40,000	0	0	0	710	02/01/2024	1.F FE
.81124H-AL-4	SOL 30A D1 20-Jul-2035 9.666	D	03/21/2024	VARIOUS	1,503,750	1,500,000	1,489,700	1,482,455	1,482,455	0	0	0	0	0	1,482,455	0	21,295	21,295	63,627	07/20/2035	2.A FE